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INTEREST RATE AND CURRENCY DERIVATIVES

DERIVATIVES MONTHLY STATISTICS REPORT

For May 2017

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
12/05/2017	0357 On 15-September-17			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
12/05/2017	0403 On 21-December-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
12/05/2017	0457 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
12/05/2017	0703 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
12/05/2017	0757 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
12/05/2017	0804 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
12/05/2017	0807 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
12/05/2017	0857 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
12/05/2017	0904 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
12/05/2017	0908 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
12/05/2017	0957 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
12/05/2017	0986 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
12/05/2017	1386 On 28-February-31			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
12/05/2017	1409 On 28-February-41			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
12/05/2017	2025 On 03-August-17			Bond Future	129.33	129.3076	129.3337	129.3076	2,414.00
12/05/2017	2025 On 03-August-17	133.98	Call	Bond Future	0	0	0	0	0.00
12/05/2017	2025 On 03-August-17	133.96	Call	Bond Future	0	0	0	0	0.00
12/05/2017	2025 On 03-August-17	133.97	Call	Bond Future	0	0	0	0	0.00
12/05/2017	2025 On 03-August-17	133.96	Put	Bond Future	4626	5	4626	5	0.00
12/05/2017	2025 On 03-August-17	133.98	Put	Bond Future	4646	5	4646	5	0.00
12/05/2017	2025 On 03-August-17	133.97	Put	Bond Future	4636	5	4636	5	0.00
12/05/2017	2025 On 02-November-17			Bond Future	131.84	131.8173	131.8443	131.8173	0.00
12/05/2017	2025 On 02-November-17	132.96	Call	Bond Future	0	0	0	0	0.00
12/05/2017	2025 On 02-November-17	132.98	Call	Bond Future	0	0	0	0	0.00
12/05/2017	2025 On 02-November-17	132.97	Call	Bond Future	0	0	0	0	0.00
12/05/2017	2025 On 02-November-17	132.97	Put	Bond Future	1126	1	1126	1	0.00
12/05/2017	2025 On 02-November-17	132.98	Put	Bond Future	1136	1	1136	1	0.00
12/05/2017	2025 On 02-November-17	132.96	Put	Bond Future	1116	1	1116	1	0.00
12/05/2017	2025 On 01-February-18			Bond Future	133.13	133.1051	133.1333	133.1051	0.00
12/05/2017	2025 On 01-February-18	133.88	Call	Bond Future	0	0	0	0	0.00
12/05/2017	2025 On 01-February-18	133.90	Call	Bond Future	0	0	0	0	0.00
12/05/2017	2025 On 01-February-18	133.89	Call	Bond Future	0	0	0	0	0.00
12/05/2017	2025 On 01-February-18	133.89	Put	Bond Future	757	1	757	1	0.00
12/05/2017	2025 On 01-February-18	133.88	Put	Bond Future	747	1	747	1	0.00
12/05/2017	2025 On 01-February-18	133.90	Put	Bond Future	767	1	767	1	0.00
12/05/2017	2029 On 01-February-18			Bond Future	103.99	104.0822	103.9936	104.0822	0.00
12/05/2017	2030 On 03-August-17			Bond Future	9.21	91.2477	9.2125	91.2477	31,984.00
12/05/2017	2030 On 03-August-17	9.33	Call	Bond Future	803	1	803	1	0.00
12/05/2017	2030 On 03-August-17	9.34	Call	Bond Future	871	1	871	1	0.00
12/05/2017	2030 On 03-August-17	9.35	Call	Bond Future	938	1	938	1	0.00
12/05/2017	2030 On 03-August-17	9.34	Put	Bond Future	0	0	0	0	0.00
12/05/2017	2030 On 03-August-17	9.35	Put	Bond Future	0	0	0	0	0.00
12/05/2017	2030 On 03-August-17	9.33	Put	Bond Future	0	0	0	0	0.00
12/05/2017	2030 On 02-November-17			Bond Future	9.26	92.9931	9.2581	92.9931	0.00
12/05/2017	2030 On 02-November-17	9.35	Call	Bond Future	620	1	620	1	0.00
12/05/2017	2030 On 02-November-17	9.36	Call	Bond Future	687	1	687	1	0.00
12/05/2017	2030 On 02-November-17	9.34	Call	Bond Future	553	1	553	1	0.00
12/05/2017	2030 On 02-November-17	9.35	Put	Bond Future	0	0	0	0	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
12/05/2017	2030 On 02-November-17	9.36	Put	Bond Future	0	0	0	0	0.00
12/05/2017	2030 On 02-November-17	9.34	Put	Bond Future	0	0	0	0	0.00
12/05/2017	2030 On 01-February-18			Bond Future	9.30	90.8019	9.3016	90.8019	0.00
12/05/2017	2030 On 01-February-18	9.38	Call	Bond Future	521	0	521	0	0.00
12/05/2017	2030 On 01-February-18	9.37	Call	Bond Future	455	0	455	0	0.00
12/05/2017	2030 On 01-February-18	9.39	Call	Bond Future	587	1	587	1	0.00
12/05/2017	2030 On 01-February-18	9.39	Put	Bond Future	0	0	0	0	0.00
12/05/2017	2030 On 01-February-18	9.38	Put	Bond Future	0	0	0	0	0.00
12/05/2017	2030 On 01-February-18	9.37	Put	Bond Future	0	0	0	0	0.00
12/05/2017	2032 On 03-August-17			Bond Future	9.37	94.0370	9.3708	94.0370	21,380.00
12/05/2017	2032 On 03-August-17	9.45	Call	Bond Future	2305	2	2305	2	0.00
12/05/2017	2032 On 03-August-17	9.43	Call	Bond Future	2225	2	2225	2	0.00
12/05/2017	2032 On 03-August-17	9.44	Call	Bond Future	2265	2	2265	2	0.00
12/05/2017	2032 On 03-August-17	9.45	Put	Bond Future	1723	2	1723	2	0.00
12/05/2017	2032 On 03-August-17	9.43	Put	Bond Future	1790	2	1790	2	0.00
12/05/2017	2032 On 03-August-17	9.44	Put	Bond Future	1757	2	1757	2	0.00
12/05/2017	2032 On 02-November-17			Bond Future	9.42	91.6780	9.4208	91.6780	0.00
12/05/2017	2032 On 02-November-17	9.48	Call	Bond Future	3211	3	3211	3	0.00
12/05/2017	2032 On 02-November-17	9.49	Call	Bond Future	3249	3	3249	3	0.00
12/05/2017	2032 On 02-November-17	9.50	Call	Bond Future	3287	3	3287	3	0.00
12/05/2017	2032 On 02-November-17	9.49	Put	Bond Future	2747	3	2747	3	0.00
12/05/2017	2032 On 02-November-17	9.48	Put	Bond Future	2781	3	2781	3	0.00
12/05/2017	2032 On 02-November-17	9.50	Put	Bond Future	2713	3	2713	3	0.00
12/05/2017	2032 On 01-February-18			Bond Future	9.47	93.4663	9.4688	93.4663	0.00
12/05/2017	2032 On 01-February-18	9.55	Call	Bond Future	4006	4	4006	4	0.00
12/05/2017	2032 On 01-February-18	9.56	Call	Bond Future	4045	4	4045	4	0.00
12/05/2017	2032 On 01-February-18	9.57	Call	Bond Future	4083	4	4083	4	0.00
12/05/2017	2032 On 01-February-18	9.56	Put	Bond Future	3393	3	3393	3	0.00
12/05/2017	2032 On 01-February-18	9.57	Put	Bond Future	3360	3	3360	3	0.00
12/05/2017	2032 On 01-February-18	9.55	Put	Bond Future	3425	3	3425	3	0.00
12/05/2017	2033 On 03-August-17			Bond Future	106.29	106.4125	106.2909	106.4125	6,134.00
12/05/2017	2033 On 03-August-17	113.14	Call	Bond Future	0	0	0	0	0.00
12/05/2017	2033 On 03-August-17	113.12	Call	Bond Future	0	0	0	0	0.00
12/05/2017	2033 On 03-August-17	113.13	Call	Bond Future	0	0	0	0	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
12/05/2017	2033 On 03-August-17	113.12	Put	Bond Future	6829	7	6829	7	0.00
12/05/2017	2033 On 03-August-17	113.13	Put	Bond Future	6839	7	6839	7	0.00
12/05/2017	2033 On 03-August-17	113.14	Put	Bond Future	6849	7	6849	7	0.00
12/05/2017	2033 On 02-November-17			Bond Future	107.28	107.4010	107.2775	107.4010	0.00
12/05/2017	2033 On 02-November-17	110.09	Call	Bond Future	0	0	0	0	0.00
12/05/2017	2033 On 02-November-17	110.08	Call	Bond Future	0	0	0	0	0.00
12/05/2017	2033 On 02-November-17	110.07	Call	Bond Future	0	0	0	0	0.00
12/05/2017	2033 On 02-November-17	110.08	Put	Bond Future	2803	3	2803	3	0.00
12/05/2017	2033 On 02-November-17	110.09	Put	Bond Future	2813	3	2813	3	0.00
12/05/2017	2033 On 02-November-17	110.07	Put	Bond Future	2793	3	2793	3	0.00
12/05/2017	2033 On 01-February-18			Bond Future	109.43	109.5520	109.4263	109.5520	0.00
12/05/2017	2033 On 01-February-18	109.64	Call	Bond Future	0	0	0	0	0.00
12/05/2017	2033 On 01-February-18	109.66	Call	Bond Future	0	0	0	0	0.00
12/05/2017	2033 On 01-February-18	109.65	Call	Bond Future	0	0	0	0	0.00
12/05/2017	2033 On 01-February-18	109.64	Put	Bond Future	214	0	214	0	0.00
12/05/2017	2033 On 01-February-18	109.66	Put	Bond Future	234	0	234	0	0.00
12/05/2017	2033 On 01-February-18	109.65	Put	Bond Future	224	0	224	0	0.00
12/05/2017	2037 On 03-August-17			Bond Future	9.64	90.2726	9.6360	90.2726	57,179.00
12/05/2017	2037 On 03-August-17	9.58	Call	Bond Future	2049	2	2049	2	0.00
12/05/2017	2037 On 03-August-17	9.57	Call	Bond Future	2011	2	2011	2	0.00
12/05/2017	2037 On 03-August-17	9.56	Call	Bond Future	1974	2	1974	2	0.00
12/05/2017	2037 On 03-August-17	9.57	Put	Bond Future	2544	3	2544	3	0.00
12/05/2017	2037 On 03-August-17	9.58	Put	Bond Future	2501	3	2501	3	0.00
12/05/2017	2037 On 03-August-17	9.56	Put	Bond Future	2588	3	2588	3	0.00
12/05/2017	2037 On 02-November-17			Bond Future	9.69	91.9994	9.6859	91.9994	233.00
12/05/2017	2037 On 02-November-17	9.66	Call	Bond Future	3302	3	3302	3	0.00
12/05/2017	2037 On 02-November-17	9.67	Call	Bond Future	3341	3	3341	3	0.00
12/05/2017	2037 On 02-November-17	9.65	Call	Bond Future	3263	3	3263	3	0.00
12/05/2017	2037 On 02-November-17	9.67	Put	Bond Future	3468	3	3468	3	0.00
12/05/2017	2037 On 02-November-17	9.66	Put	Bond Future	3508	4	3508	4	0.00
12/05/2017	2037 On 02-November-17	9.65	Put	Bond Future	3550	4	3550	4	0.00
12/05/2017	2037 On 01-February-18			Bond Future	9.73	89.5385	9.7344	89.5385	0.00
12/05/2017	2037 On 01-February-18	9.82	Call	Bond Future	4563	5	4563	5	0.00
12/05/2017	2037 On 01-February-18	9.83	Call	Bond Future	4605	5	4605	5	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
12/05/2017	2037 On 01-February-18	9.81	Call	Bond Future	4521	5	4521	5	0.00
12/05/2017	2037 On 01-February-18	9.82	Put	Bond Future	3893	4	3893	4	0.00
12/05/2017	2037 On 01-February-18	9.83	Put	Bond Future	3857	4	3857	4	0.00
12/05/2017	2037 On 01-February-18	9.81	Put	Bond Future	3929	4	3929	4	0.00
12/05/2017	2038 On 03-August-17			Bond Future	131.31	131.2867	131.3132	131.2867	22,439.00
12/05/2017	2038 On 03-August-17	141.17	Call	Bond Future	0	0	0	0	0.00
12/05/2017	2038 On 03-August-17	141.16	Call	Bond Future	0	0	0	0	0.00
12/05/2017	2038 On 03-August-17	141.18	Call	Bond Future	0	0	0	0	0.00
12/05/2017	2038 On 03-August-17	141.17	Put	Bond Future	9857	10	9857	10	0.00
12/05/2017	2038 On 03-August-17	141.16	Put	Bond Future	9847	10	9847	10	0.00
12/05/2017	2038 On 03-August-17	141.18	Put	Bond Future	9867	10	9867	10	0.00
12/05/2017	2038 On 02-November-17			Bond Future	133.86	133.8348	133.8623	133.8348	0.00
12/05/2017	2038 On 02-November-17	136.80	Call	Bond Future	0	0	0	0	0.00
12/05/2017	2038 On 02-November-17	136.82	Call	Bond Future	0	0	0	0	0.00
12/05/2017	2038 On 02-November-17	136.81	Call	Bond Future	0	0	0	0	0.00
12/05/2017	2038 On 02-November-17	136.82	Put	Bond Future	2958	3	2958	3	0.00
12/05/2017	2038 On 02-November-17	136.80	Put	Bond Future	2938	3	2938	3	0.00
12/05/2017	2038 On 02-November-17	136.81	Put	Bond Future	2948	3	2948	3	0.00
12/05/2017	2038 On 01-February-18			Bond Future	135.02	134.9941	135.0226	134.9941	0.00
12/05/2017	2038 On 01-February-18	136.93	Call	Bond Future	0	0	0	0	0.00
12/05/2017	2038 On 01-February-18	136.94	Call	Bond Future	0	0	0	0	0.00
12/05/2017	2038 On 01-February-18	136.95	Call	Bond Future	0	0	0	0	0.00
12/05/2017	2038 On 01-February-18	136.93	Put	Bond Future	1907	2	1907	2	0.00
12/05/2017	2038 On 01-February-18	136.94	Put	Bond Future	1917	2	1917	2	0.00
12/05/2017	2038 On 01-February-18	136.95	Put	Bond Future	1927	2	1927	2	0.00
12/05/2017	2040 On 03-August-17			Bond Future	9.73	93.5978	9.7320	93.5978	13,816.00
12/05/2017	2040 On 03-August-17	9.63	Call	Bond Future	2062	2	2062	2	0.00
12/05/2017	2040 On 03-August-17	9.62	Call	Bond Future	2024	2	2024	2	0.00
12/05/2017	2040 On 03-August-17	9.61	Call	Bond Future	1986	2	1986	2	0.00
12/05/2017	2040 On 03-August-17	9.62	Put	Bond Future	2992	3	2992	3	0.00
12/05/2017	2040 On 03-August-17	9.61	Put	Bond Future	3041	3	3041	3	0.00
12/05/2017	2040 On 03-August-17	9.63	Put	Bond Future	2943	3	2943	3	0.00
12/05/2017	2040 On 02-November-17			Bond Future	9.78	95.3882	9.7830	95.3882	0.00
12/05/2017	2040 On 02-November-17	9.66	Call	Bond Future	3185	3	3185	3	0.00

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12/05/2017	2040 On 02-November-17	9.67	Call	Bond Future	3224	3	3224	3	0.00
12/05/2017	2040 On 02-November-17	9.65	Call	Bond Future	3146	3	3146	3	0.00
12/05/2017	2040 On 02-November-17	9.67	Put	Bond Future	4191	4	4191	4	0.00
12/05/2017	2040 On 02-November-17	9.66	Put	Bond Future	4238	4	4238	4	0.00
12/05/2017	2040 On 02-November-17	9.65	Put	Bond Future	4286	4	4286	4	0.00
12/05/2017	2040 On 01-February-18			Bond Future	9.83	92.7432	9.8327	92.7432	0.00
12/05/2017	2040 On 01-February-18	9.87	Call	Bond Future	4770	5	4770	5	0.00
12/05/2017	2040 On 01-February-18	9.89	Call	Bond Future	4857	5	4857	5	0.00
12/05/2017	2040 On 01-February-18	9.88	Call	Bond Future	4814	5	4814	5	0.00
12/05/2017	2040 On 01-February-18	9.87	Put	Bond Future	4458	4	4458	4	0.00
12/05/2017	2040 On 01-February-18	9.88	Put	Bond Future	4418	4	4418	4	0.00
12/05/2017	2040 On 01-February-18	9.89	Put	Bond Future	4379	4	4379	4	0.00
12/05/2017	2044 On 03-August-17			Bond Future	9.80	90.4804	9.7965	90.4804	22,344.00
12/05/2017	2044 On 03-August-17	9.63	Call	Bond Future	1853	2	1853	2	0.00
12/05/2017	2044 On 03-August-17	9.62	Call	Bond Future	1818	2	1818	2	0.00
12/05/2017	2044 On 03-August-17	9.64	Call	Bond Future	1889	2	1889	2	0.00
12/05/2017	2044 On 03-August-17	9.62	Put	Bond Future	3359	3	3359	3	0.00
12/05/2017	2044 On 03-August-17	9.63	Put	Bond Future	3306	3	3306	3	0.00
12/05/2017	2044 On 03-August-17	9.64	Put	Bond Future	3254	3	3254	3	0.00
12/05/2017	2044 On 02-November-17			Bond Future	9.85	92.2111	9.8472	92.2111	200.00
12/05/2017	2044 On 02-November-17	9.66	Call	Bond Future	2995	3	2995	3	0.00
12/05/2017	2044 On 02-November-17	9.68	Call	Bond Future	3070	3	3070	3	0.00
12/05/2017	2044 On 02-November-17	9.67	Call	Bond Future	3032	3	3032	3	0.00
12/05/2017	2044 On 02-November-17	9.66	Put	Bond Future	4615	5	4615	5	0.00
12/05/2017	2044 On 02-November-17	9.67	Put	Bond Future	4565	5	4565	5	0.00
12/05/2017	2044 On 02-November-17	9.68	Put	Bond Future	4515	4	4515	4	0.00
12/05/2017	2044 On 01-February-18			Bond Future	9.90	89.6292	9.8967	89.6292	0.00
12/05/2017	2044 On 01-February-18	9.90	Call	Bond Future	4637	5	4637	5	0.00
12/05/2017	2044 On 01-February-18	9.91	Call	Bond Future	4679	5	4679	5	0.00
12/05/2017	2044 On 01-February-18	9.89	Call	Bond Future	4596	5	4596	5	0.00
12/05/2017	2044 On 01-February-18	9.90	Put	Bond Future	4609	5	4609	5	0.00
12/05/2017	2044 On 01-February-18	9.91	Put	Bond Future	4567	5	4567	5	0.00
12/05/2017	2044 On 01-February-18	9.89	Put	Bond Future	4652	5	4652	5	0.00
12/05/2017	2046 On 03-August-17			Bond Future	127.70	127.9354	127.6990	127.9354	22,790.00

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12/05/2017	2046 On 03-August-17	141.19	Call	Bond Future	0	0	0	0	0.00
12/05/2017	2046 On 03-August-17	141.17	Call	Bond Future	0	0	0	0	0.00
12/05/2017	2046 On 03-August-17	141.18	Call	Bond Future	0	0	0	0	0.00
12/05/2017	2046 On 03-August-17	141.19	Put	Bond Future	13491	13	13491	13	0.00
12/05/2017	2046 On 03-August-17	141.17	Put	Bond Future	13471	13	13471	13	0.00
12/05/2017	2046 On 03-August-17	141.18	Put	Bond Future	13481	13	13481	13	0.00
12/05/2017	2046 On 02-November-17			Bond Future	128.59	128.8352	128.5947	128.8352	0.00
12/05/2017	2046 On 02-November-17	136.32	Call	Bond Future	0	0	0	0	0.00
12/05/2017	2046 On 02-November-17	136.30	Call	Bond Future	0	0	0	0	0.00
12/05/2017	2046 On 02-November-17	136.31	Call	Bond Future	0	0	0	0	0.00
12/05/2017	2046 On 02-November-17	136.31	Put	Bond Future	7715	7	7715	7	0.00
12/05/2017	2046 On 02-November-17	136.32	Put	Bond Future	7725	7	7725	7	0.00
12/05/2017	2046 On 02-November-17	136.30	Put	Bond Future	7705	7	7705	7	0.00
12/05/2017	2046 On 01-February-18			Bond Future	131.17	131.4154	131.1707	131.4154	0.00
12/05/2017	2046 On 01-February-18	132.92	Call	Bond Future	0	0	0	0	0.00
12/05/2017	2046 On 01-February-18	132.90	Call	Bond Future	0	0	0	0	0.00
12/05/2017	2046 On 01-February-18	132.91	Call	Bond Future	0	0	0	0	0.00
12/05/2017	2046 On 01-February-18	132.90	Put	Bond Future	1729	1	1729	1	0.00
12/05/2017	2046 On 01-February-18	132.91	Put	Bond Future	1739	1	1739	1	0.00
12/05/2017	2046 On 01-February-18	132.92	Put	Bond Future	1749	2	1749	2	0.00
12/05/2017	2050 On 03-August-17			Bond Future	135.73	135.6991	135.7271	135.6991	26,009.00
12/05/2017	2050 On 03-August-17	149.22	Call	Bond Future	0	0	0	0	0.00
12/05/2017	2050 On 03-August-17	149.24	Call	Bond Future	0	0	0	0	0.00
12/05/2017	2050 On 03-August-17	149.23	Call	Bond Future	0	0	0	0	0.00
12/05/2017	2050 On 03-August-17	149.23	Put	Bond Future	13503	14	13503	14	0.00
12/05/2017	2050 On 03-August-17	149.24	Put	Bond Future	13513	14	13513	14	0.00
12/05/2017	2050 On 03-August-17	149.22	Put	Bond Future	13493	14	13493	14	0.00
12/05/2017	2050 On 02-November-17			Bond Future	138.36	138.3329	138.3617	138.3329	0.00
12/05/2017	2050 On 02-November-17	144.65	Call	Bond Future	0	0	0	0	0.00
12/05/2017	2050 On 02-November-17	144.67	Call	Bond Future	0	0	0	0	0.00
12/05/2017	2050 On 02-November-17	144.66	Call	Bond Future	0	0	0	0	0.00
12/05/2017	2050 On 02-November-17	144.65	Put	Bond Future	6288	6	6288	6	0.00
12/05/2017	2050 On 02-November-17	144.66	Put	Bond Future	6298	6	6298	6	0.00
12/05/2017	2050 On 02-November-17	144.67	Put	Bond Future	6308	6	6308	6	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
12/05/2017	2050 On 01-February-18			Bond Future	139.44	139.4114	139.4414	139.4114	0.00
12/05/2017	2050 On 01-February-18	140.25	Call	Bond Future	0	0	0	0	0.00
12/05/2017	2050 On 01-February-18	140.24	Call	Bond Future	0	0	0	0	0.00
12/05/2017	2050 On 01-February-18	140.23	Call	Bond Future	0	0	0	0	0.00
12/05/2017	2050 On 01-February-18	140.24	Put	Bond Future	799	1	799	1	0.00
12/05/2017	2050 On 01-February-18	140.25	Put	Bond Future	809	1	809	1	0.00
12/05/2017	2050 On 01-February-18	140.23	Put	Bond Future	789	1	789	1	0.00
12/05/2017	8607 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
12/05/2017	8608 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
12/05/2017	8657 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
12/05/2017	AL37 On 03-August-17			Index Future	543.08	542.5840	543.0750	542.5840	0.00
12/05/2017	AL37 On 02-November-17			Index Future	553.47	552.9640	553.4660	552.9640	0.00
12/05/2017	AL37 On 01-February-18			Index Future	564.27	563.7510	564.2670	563.7510	0.00
12/05/2017	AL7T On 03-August-17			Index Future	623.65	623.2650	623.6530	623.2650	0.00
12/05/2017	AL7T On 02-November-17			Index Future	635.59	635.1890	635.5860	635.1890	0.00
12/05/2017	AL7T On 01-February-18			Index Future	647.99	647.5800	647.9890	647.5800	0.00
12/05/2017	ALBI On 03-August-17			Index Future	563.92	563.8450	563.9170	563.8450	633.00
12/05/2017	ALBI On 02-November-17			Index Future	574.71	574.6320	574.7070	574.6320	0.00
12/05/2017	ALBI On 01-February-18			Index Future	585.92	585.8410	585.9220	585.8410	0.00
12/05/2017	C002 On 31-March-32			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
12/05/2017	C007 On 31-January-37			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
12/05/2017	C023 On 28-February-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
12/05/2017	C025 On 31-January-25			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
12/05/2017	C030 On 31-January-30			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
12/05/2017	C035 On 28-February-35			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
12/05/2017	C038 On 31-January-38			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
12/05/2017	C040 On 06-October-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
12/05/2017	C040 On 31-January-40			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
12/05/2017	C044 On 31-January-44			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
12/05/2017	C048 On 28-February-48			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
12/05/2017	C050 On 31-December-50			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
12/05/2017	C070 On 01-August-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
12/05/2017	C118 On 20-April-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
12/05/2017	C186 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
12/05/2017	C197 On 07-December-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
12/05/2017	C202 On 07-December-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
12/05/2017	C203 On 15-September-17			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
12/05/2017	C204 On 21-December-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
12/05/2017	C207 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
12/05/2017	C208 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
12/05/2017	C209 On 31-March-36			Price Contribution	6.25	6.2500	6.2500	6.2500	0.00
12/05/2017	C210 On 31-March-28			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
12/05/2017	C212 On 31-January-22			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
12/05/2017	C213 On 28-February-31			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
12/05/2017	C214 On 28-February-41			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
12/05/2017	C223 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
12/05/2017	C226 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
12/05/2017	C303 On 14-August-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
12/05/2017	C303 On 28-February-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
12/05/2017	C333 On 15-September-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
12/05/2017	C442 On 25-April-42			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
12/05/2017	C446 On 31-March-46			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
12/05/2017	CES1 On 20-April-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
12/05/2017	CS23 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
12/05/2017	CS26 On 02-April-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
12/05/2017	CS33 On 15-September-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
12/05/2017	EL28 On 03-August-17			Bond Future	128.60	128.6900	128.5968	128.6900	0.00
12/05/2017	EL28 On 03-August-17	135.18	Call	Bond Future	0	0	0	0	0.00
12/05/2017	EL28 On 03-August-17	135.17	Call	Bond Future	0	0	0	0	0.00
12/05/2017	EL28 On 03-August-17	135.16	Call	Bond Future	0	0	0	0	0.00
12/05/2017	EL28 On 03-August-17	135.17	Put	Bond Future	6573	6	6573	6	0.00
12/05/2017	EL28 On 03-August-17	135.16	Put	Bond Future	6563	6	6563	6	0.00
12/05/2017	EL28 On 03-August-17	135.18	Put	Bond Future	6583	6	6583	6	0.00
12/05/2017	EL28 On 02-November-17			Bond Future	129.35	129.4439	129.3493	129.4439	0.00
12/05/2017	EL28 On 02-November-17	133.87	Call	Bond Future	0	0	0	0	0.00
12/05/2017	EL28 On 02-November-17	133.89	Call	Bond Future	0	0	0	0	0.00
12/05/2017	EL28 On 02-November-17	133.88	Call	Bond Future	0	0	0	0	0.00
12/05/2017	EL28 On 02-November-17	133.87	Put	Bond Future	4521	4	4521	4	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
12/05/2017	EL28 On 02-November-17	133.88	Put	Bond Future	4531	4	4531	4	0.00
12/05/2017	EL28 On 02-November-17	133.89	Put	Bond Future	4541	4	4541	4	0.00
12/05/2017	EL28 On 01-February-18			Bond Future	131.94	132.0365	131.9405	132.0365	0.00
12/05/2017	EL28 On 01-February-18	132.30	Call	Bond Future	0	0	0	0	0.00
12/05/2017	EL28 On 01-February-18	132.31	Call	Bond Future	0	0	0	0	0.00
12/05/2017	EL28 On 01-February-18	132.29	Call	Bond Future	0	0	0	0	0.00
12/05/2017	EL28 On 01-February-18	132.29	Put	Bond Future	350	0	350	0	0.00
12/05/2017	EL28 On 01-February-18	132.31	Put	Bond Future	370	0	370	0	0.00
12/05/2017	EL28 On 01-February-18	132.30	Put	Bond Future	360	0	360	0	0.00
12/05/2017	ES33 On 03-August-17			Bond Future	10.69	78.6642	10.6944	78.6642	9,466.00
12/05/2017	ES33 On 03-August-17	10.53	Call	Bond Future	0	0	0	0	0.00
12/05/2017	ES33 On 03-August-17	10.55	Call	Bond Future	0	0	0	0	0.00
12/05/2017	ES33 On 03-August-17	10.54	Call	Bond Future	0	0	0	0	0.00
12/05/2017	ES33 On 03-August-17	10.53	Put	Bond Future	1027	1	1027	1	0.00
12/05/2017	ES33 On 03-August-17	10.54	Put	Bond Future	964	1	964	1	0.00
12/05/2017	ES33 On 03-August-17	10.55	Put	Bond Future	901	1	901	1	0.00
12/05/2017	ES33 On 02-November-17			Bond Future	10.78	76.3772	10.7845	76.3772	0.00
12/05/2017	ES33 On 02-November-17	10.66	Call	Bond Future	0	0	0	0	0.00
12/05/2017	ES33 On 02-November-17	10.67	Call	Bond Future	0	0	0	0	0.00
12/05/2017	ES33 On 02-November-17	10.68	Call	Bond Future	0	0	0	0	0.00
12/05/2017	ES33 On 02-November-17	10.67	Put	Bond Future	703	1	703	1	0.00
12/05/2017	ES33 On 02-November-17	10.68	Put	Bond Future	641	1	641	1	0.00
12/05/2017	ES33 On 02-November-17	10.66	Put	Bond Future	765	1	765	1	0.00
12/05/2017	ES33 On 01-February-18			Bond Future	10.88	77.8671	10.8761	77.8671	0.00
12/05/2017	ES33 On 01-February-18	10.99	Call	Bond Future	680	1	680	1	0.00
12/05/2017	ES33 On 01-February-18	11.00	Call	Bond Future	739	1	739	1	0.00
12/05/2017	ES33 On 01-February-18	11.01	Call	Bond Future	798	1	798	1	0.00
12/05/2017	ES33 On 01-February-18	11.00	Put	Bond Future	0	0	0	0	0.00
12/05/2017	ES33 On 01-February-18	11.01	Put	Bond Future	0	0	0	0	0.00
12/05/2017	ES33 On 01-February-18	10.99	Put	Bond Future	0	0	0	0	0.00
12/05/2017	ES42 On 03-August-17			Bond Future	10.96	81.5919	10.9614	81.5919	7,957.00
12/05/2017	ES42 On 02-November-17			Bond Future	11.05	78.8913	11.0528	78.8913	0.00
12/05/2017	ES42 On 01-February-18			Bond Future	11.14	80.4300	11.1427	80.4300	0.00
12/05/2017	GOVI On 03-August-17			GOVI	562.19	562.1040	562.1850	562.1040	401.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
12/05/2017	GOVI On 03-August-17	561.10	Call	GOVI	10850	1	10850	1	0.00
12/05/2017	GOVI On 03-August-17	561.11	Call	GOVI	10750	1	10750	1	0.00
12/05/2017	GOVI On 03-August-17	561.09	Call	GOVI	10950	1	10950	1	0.00
12/05/2017	GOVI On 03-August-17	561.10	Put	GOVI	0	0	0	0	0.00
12/05/2017	GOVI On 03-August-17	561.11	Put	GOVI	0	0	0	0	0.00
12/05/2017	GOVI On 03-August-17	561.09	Put	GOVI	0	0	0	0	0.00
12/05/2017	GOVI On 02-November-17			GOVI	572.94	572.8580	572.9420	572.8580	0.00
12/05/2017	GOVI On 02-November-17	572.44	Call	GOVI	5020	0	5020	0	0.00
12/05/2017	GOVI On 02-November-17	572.45	Call	GOVI	4920	0	4920	0	0.00
12/05/2017	GOVI On 02-November-17	572.46	Call	GOVI	4820	0	4820	0	0.00
12/05/2017	GOVI On 02-November-17	572.45	Put	GOVI	0	0	0	0	0.00
12/05/2017	GOVI On 02-November-17	572.46	Put	GOVI	0	0	0	0	0.00
12/05/2017	GOVI On 02-November-17	572.44	Put	GOVI	0	0	0	0	0.00
12/05/2017	GOVI On 01-February-18			GOVI	584.12	584.0330	584.1220	584.0330	0.00
12/05/2017	GOVI On 01-February-18	581.03	Call	GOVI	30920	3	30920	3	0.00
12/05/2017	GOVI On 01-February-18	581.02	Call	GOVI	31020	3	31020	3	0.00
12/05/2017	GOVI On 01-February-18	581.04	Call	GOVI	30820	3	30820	3	0.00
12/05/2017	GOVI On 01-February-18	581.03	Put	GOVI	0	0	0	0	0.00
12/05/2017	GOVI On 01-February-18	581.04	Put	GOVI	0	0	0	0	0.00
12/05/2017	GOVI On 01-February-18	581.02	Put	GOVI	0	0	0	0	0.00
12/05/2017	GVIX On 01-January-29			LIVE INDEX	110.00	110.0000	110.0000	110.0000	0.00
12/05/2017	IGOV On 03-August-17			Index Future	251.24	251.2710	251.2410	251.2710	1,294.00
12/05/2017	IGOV On 02-November-17			Index Future	256.12	256.1480	256.1180	256.1480	0.00
12/05/2017	IGOV On 01-February-18			Index Future	261.25	261.2780	261.2490	261.2780	0.00
12/05/2017	ILBI On 03-August-17			Index Future	695.69	695.6940	695.6940	695.6940	0.00
12/05/2017	ILBI On 02-November-17			Index Future	709.67	709.6650	709.6650	709.6650	0.00
12/05/2017	IS01 On 15-June-17			Interest Rate Swap	99.61	99.6070	99.6070	99.6070	0.00
12/05/2017	IS01 On 21-September-17			Interest Rate Swap	99.61	99.6100	99.6098	99.6100	0.00
12/05/2017	IS01 On 21-December-17			Interest Rate Swap	99.82	99.8165	99.8167	99.8165	0.00
12/05/2017	IS01 On 15-March-18			Interest Rate Swap	99.77	99.7646	99.7658	99.7646	0.00
12/05/2017	IS01 On 21-June-18			Interest Rate Swap	99.96	99.9530	99.9578	99.9530	0.00
12/05/2017	IS02 On 18-December-17			Interest Rate Swap	99.85	99.8452	99.8454	99.8452	0.00
12/05/2017	IS02 On 16-March-18			Interest Rate Swap	99.05	99.0469	99.0479	99.0469	0.00
12/05/2017	IS02 On 15-June-18			Interest Rate Swap	98.65	98.6413	98.6458	98.6413	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
12/05/2017	IS02 On 21-September-18			Interest Rate Swap	98.60	98.5955	98.6024	98.5955	0.00
12/05/2017	IS02 On 21-December-18			Interest Rate Swap	99.01	99.0000	99.0100	99.0000	0.00
12/05/2017	IS02 On 15-March-19			Interest Rate Swap	99.43	99.4229	99.4296	99.4229	0.00
12/05/2017	IS02 On 21-June-19			Interest Rate Swap	99.85	99.8539	99.8548	99.8539	0.00
12/05/2017	IS05 On 17-December-20			Interest Rate Swap	96.71	96.7356	96.7103	96.7356	0.00
12/05/2017	IS05 On 16-March-21			Interest Rate Swap	95.99	96.0147	95.9858	96.0147	0.00
12/05/2017	IS05 On 15-June-21			Interest Rate Swap	95.23	95.2624	95.2300	95.2624	0.00
12/05/2017	IS05 On 21-September-21			Interest Rate Swap	95.45	95.4863	95.4503	95.4863	0.00
12/05/2017	IS05 On 21-December-21			Interest Rate Swap	97.67	97.7101	97.6709	97.7101	51.00
12/05/2017	IS05 On 15-March-22			Interest Rate Swap	97.84	97.8838	97.8413	97.8838	0.00
12/05/2017	IS05 On 21-June-22			Interest Rate Swap	99.07	99.1132	99.0681	99.1132	0.00
12/05/2017	IS10 On 17-December-25			Interest Rate Swap	96.19	96.2208	96.1875	96.2208	0.00
12/05/2017	IS10 On 16-March-26			Interest Rate Swap	93.23	93.2696	93.2345	93.2696	0.00
12/05/2017	IS10 On 15-June-26			Interest Rate Swap	92.00	92.0383	92.0012	92.0383	0.00
12/05/2017	IS10 On 21-September-26			Interest Rate Swap	94.14	94.1789	94.1388	94.1789	0.00
12/05/2017	IS10 On 21-December-26			Interest Rate Swap	97.88	97.9192	97.8755	97.9192	0.00
12/05/2017	IS10 On 15-March-27			Interest Rate Swap	96.46	96.5115	96.4626	96.5115	0.00
12/05/2017	IS10 On 21-June-27			Interest Rate Swap	98.51	98.5619	98.5104	98.5619	0.00
12/05/2017	J186 On 21-December-26			Interest Rate Swap	8.68	0.1077	8.6830	0.1077	0.00
12/05/2017	J203 On 15-September-17			Interest Rate Swap	8.98	0.0847	8.9750	0.0847	0.00
12/05/2017	J204 On 21-December-18			Interest Rate Swap	8.96	0.0958	8.9620	0.0958	0.00
12/05/2017	J207 On 15-January-20			Interest Rate Swap	9.00	0.0691	8.9970	0.0691	0.00
12/05/2017	JBAF On 17-May-17			Jibar Tradeable Future	7.32	92.6800	7.3200	92.6800	0.00
12/05/2017	JBAF On 21-June-17			Jibar Tradeable Future	7.26	92.7400	7.2600	92.7400	0.00
12/05/2017	JBAF On 19-July-17			Jibar Tradeable Future	7.21	92.7900	7.2100	92.7900	0.00
12/05/2017	JBAF On 16-August-17			Jibar Tradeable Future	7.19	92.8100	7.1900	92.8100	0.00
12/05/2017	JBAF On 20-September-17			Jibar Tradeable Future	7.15	92.8500	7.1500	92.8500	0.00
12/05/2017	JBAF On 18-October-17			Jibar Tradeable Future	7.13	92.8700	7.1300	92.8700	0.00
12/05/2017	JBAF On 20-December-17			Jibar Tradeable Future	7.08	92.9200	7.0800	92.9200	0.00
12/05/2017	JBAF On 20-March-18			Jibar Tradeable Future	7.07	92.9300	7.0700	92.9300	500.00
12/05/2017	JBAF On 20-June-18			Jibar Tradeable Future	7.09	92.9100	7.0900	92.9100	0.00
12/05/2017	JBAF On 19-September-18			Jibar Tradeable Future	7.12	92.8800	7.1200	92.8800	0.00
12/05/2017	JBAF On 19-October-18			Jibar Tradeable Future	8.30	91.7000	8.3000	91.7000	0.00
12/05/2017	JBAF On 19-December-18			Jibar Tradeable Future	7.17	92.8300	7.1700	92.8300	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
12/05/2017	JBAF On 20-March-19			Jibar Tradeable Future	7.22	92.7800	7.2200	92.7800	0.00
12/05/2017	R023 On 03-August-17			Bond Future	8.15	101.5250	8.1510	101.5250	32,290.00
12/05/2017	R023 On 03-August-17	8.58	Call	Bond Future	2218	2	2218	2	0.00
12/05/2017	R023 On 03-August-17	8.60	Call	Bond Future	2284	2	2284	2	0.00
12/05/2017	R023 On 03-August-17	8.59	Call	Bond Future	2251	2	2251	2	0.00
12/05/2017	R023 On 03-August-17	8.58	Put	Bond Future	372	0	372	0	0.00
12/05/2017	R023 On 03-August-17	8.59	Put	Bond Future	362	0	362	0	0.00
12/05/2017	R023 On 03-August-17	8.60	Put	Bond Future	352	0	352	0	0.00
12/05/2017	R023 On 02-November-17			Bond Future	8.18	99.5367	8.1762	99.5367	0.00
12/05/2017	R023 On 02-November-17	8.56	Call	Bond Future	2292	2	2292	2	0.00
12/05/2017	R023 On 02-November-17	8.57	Call	Bond Future	2320	2	2320	2	0.00
12/05/2017	R023 On 02-November-17	8.58	Call	Bond Future	2349	2	2349	2	0.00
12/05/2017	R023 On 02-November-17	8.57	Put	Bond Future	685	1	685	1	0.00
12/05/2017	R023 On 02-November-17	8.58	Put	Bond Future	673	1	673	1	0.00
12/05/2017	R023 On 02-November-17	8.56	Put	Bond Future	697	1	697	1	0.00
12/05/2017	R023 On 01-February-18			Bond Future	8.20	101.4784	8.1968	101.4784	0.00
12/05/2017	R023 On 01-February-18	8.32	Call	Bond Future	1988	2	1988	2	0.00
12/05/2017	R023 On 01-February-18	8.33	Call	Bond Future	2011	2	2011	2	0.00
12/05/2017	R023 On 01-February-18	8.31	Call	Bond Future	1966	2	1966	2	0.00
12/05/2017	R023 On 01-February-18	8.32	Put	Bond Future	1493	2	1493	2	0.00
12/05/2017	R023 On 01-February-18	8.33	Put	Bond Future	1476	2	1476	2	0.00
12/05/2017	R023 On 01-February-18	8.31	Put	Bond Future	1511	2	1511	2	0.00
12/05/2017	R035 On 03-August-17			Bond Future	9.55	98.1978	9.5469	98.1978	9,951.00
12/05/2017	R035 On 03-August-17	9.50	Call	Bond Future	0	0	0	0	0.00
12/05/2017	R035 On 03-August-17	9.51	Call	Bond Future	0	0	0	0	0.00
12/05/2017	R035 On 03-August-17	9.52	Call	Bond Future	0	0	0	0	0.00
12/05/2017	R035 On 03-August-17	9.51	Put	Bond Future	299	0	299	0	0.00
12/05/2017	R035 On 03-August-17	9.52	Put	Bond Future	218	0	218	0	0.00
12/05/2017	R035 On 03-August-17	9.50	Put	Bond Future	380	0	380	0	0.00
12/05/2017	R035 On 02-November-17			Bond Future	9.60	95.5753	9.6001	95.5753	0.00
12/05/2017	R035 On 02-November-17	9.60	Call	Bond Future	0	0	0	0	0.00
12/05/2017	R035 On 02-November-17	9.59	Call	Bond Future	0	0	0	0	0.00
12/05/2017	R035 On 02-November-17	9.61	Call	Bond Future	79	0	79	0	0.00
12/05/2017	R035 On 02-November-17	9.61	Put	Bond Future	0	0	0	0	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
12/05/2017	R035 On 02-November-17	9.60	Put	Bond Future	1	0	1	0	0.00
12/05/2017	R035 On 02-November-17	9.59	Put	Bond Future	81	0	81	0	0.00
12/05/2017	R035 On 01-February-18			Bond Future	9.65	97.4396	9.6525	97.4396	0.00
12/05/2017	R035 On 01-February-18	9.73	Call	Bond Future	608	1	608	1	0.00
12/05/2017	R035 On 01-February-18	9.75	Call	Bond Future	764	1	764	1	0.00
12/05/2017	R035 On 01-February-18	9.74	Call	Bond Future	686	1	686	1	0.00
12/05/2017	R035 On 01-February-18	9.75	Put	Bond Future	0	0	0	0	0.00
12/05/2017	R035 On 01-February-18	9.73	Put	Bond Future	0	0	0	0	0.00
12/05/2017	R035 On 01-February-18	9.74	Put	Bond Future	0	0	0	0	0.00
12/05/2017	R186 On 03-August-17			Bond Future	8.76	112.2530	8.7595	112.2530	86,882.00
12/05/2017	R186 On 03-August-17	9.50	Call	Bond Future	5167	5	5167	5	0.00
12/05/2017	R186 On 03-August-17	9.35	Call	Bond Future	4355	4	4355	4	0.00
12/05/2017	R186 On 03-August-17	8.91	Call	Bond Future	2279	2	2279	2	0.00
12/05/2017	R186 On 03-August-17	8.93	Call	Bond Future	2360	2	2360	2	0.00
12/05/2017	R186 On 03-August-17	9.00	Call	Bond Future	2656	3	2656	3	0.00
12/05/2017	R186 On 03-August-17	8.85	Call	Bond Future	2044	2	2044	2	0.00
12/05/2017	R186 On 03-August-17	8.92	Call	Bond Future	2319	2	2319	2	0.00
12/05/2017	R186 On 03-August-17	9.50	Put	Bond Future	309	0	309	0	6,500.00
12/05/2017	R186 On 03-August-17	9.35	Put	Bond Future	458	0	458	0	750.00
12/05/2017	R186 On 03-August-17	8.91	Put	Bond Future	1268	1	1268	1	0.00
12/05/2017	R186 On 03-August-17	9.00	Put	Bond Future	1046	1	1046	1	2,604.00
12/05/2017	R186 On 03-August-17	8.93	Put	Bond Future	1216	1	1216	1	0.00
12/05/2017	R186 On 03-August-17	8.85	Put	Bond Future	1434	1	1434	1	750.00
12/05/2017	R186 On 03-August-17	8.92	Put	Bond Future	1241	1	1241	1	0.00
12/05/2017	R186 On 02-November-17			Bond Future	8.80	114.4005	8.8004	114.4005	4.00
12/05/2017	R186 On 02-November-17	8.88	Call	Bond Future	2758	3	2758	3	0.00
12/05/2017	R186 On 02-November-17	8.90	Call	Bond Future	2830	3	2830	3	0.00
12/05/2017	R186 On 02-November-17	8.89	Call	Bond Future	2794	3	2794	3	0.00
12/05/2017	R186 On 02-November-17	8.89	Put	Bond Future	2203	2	2203	2	0.00
12/05/2017	R186 On 02-November-17	8.90	Put	Bond Future	2174	2	2174	2	0.00
12/05/2017	R186 On 02-November-17	8.88	Put	Bond Future	2234	2	2234	2	0.00
12/05/2017	R186 On 01-February-18			Bond Future	8.84	111.3290	8.8383	111.3290	0.00
12/05/2017	R186 On 01-February-18	8.96	Call	Bond Future	3514	3	3514	3	0.00
12/05/2017	R186 On 01-February-18	8.97	Call	Bond Future	3549	4	3549	4	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
12/05/2017	R186 On 01-February-18	8.98	Call	Bond Future	3585	4	3585	4	0.00
12/05/2017	R186 On 01-February-18	8.96	Put	Bond Future	2732	3	2732	3	0.00
12/05/2017	R186 On 01-February-18	8.97	Put	Bond Future	2703	3	2703	3	0.00
12/05/2017	R186 On 01-February-18	8.98	Put	Bond Future	2674	3	2674	3	0.00
12/05/2017	R197 On 03-August-17			Bond Future	297.96	297.8954	297.9562	297.8954	2,350.00
12/05/2017	R197 On 03-August-17	308.05	Call	Bond Future	0	0	0	0	0.00
12/05/2017	R197 On 03-August-17	308.07	Call	Bond Future	0	0	0	0	0.00
12/05/2017	R197 On 03-August-17	308.06	Call	Bond Future	0	0	0	0	0.00
12/05/2017	R197 On 03-August-17	308.06	Put	Bond Future	10104	10	10104	10	0.00
12/05/2017	R197 On 03-August-17	308.07	Put	Bond Future	10114	10	10114	10	0.00
12/05/2017	R197 On 03-August-17	308.05	Put	Bond Future	10094	10	10094	10	0.00
12/05/2017	R197 On 02-November-17			Bond Future	303.74	303.6770	303.7401	303.6770	0.00
12/05/2017	R197 On 02-November-17	305.17	Call	Bond Future	0	0	0	0	0.00
12/05/2017	R197 On 02-November-17	305.16	Call	Bond Future	0	0	0	0	0.00
12/05/2017	R197 On 02-November-17	305.15	Call	Bond Future	0	0	0	0	0.00
12/05/2017	R197 On 02-November-17	305.16	Put	Bond Future	1420	1	1420	1	0.00
12/05/2017	R197 On 02-November-17	305.17	Put	Bond Future	1430	1	1430	1	0.00
12/05/2017	R197 On 02-November-17	305.15	Put	Bond Future	1410	1	1410	1	0.00
12/05/2017	R197 On 01-February-18			Bond Future	302.77	302.7049	302.7703	302.7049	0.00
12/05/2017	R197 On 01-February-18	301.67	Call	Bond Future	1100	1	1100	1	0.00
12/05/2017	R197 On 01-February-18	301.68	Call	Bond Future	1090	1	1090	1	0.00
12/05/2017	R197 On 01-February-18	301.66	Call	Bond Future	1110	1	1110	1	0.00
12/05/2017	R197 On 01-February-18	301.68	Put	Bond Future	0	0	0	0	0.00
12/05/2017	R197 On 01-February-18	301.67	Put	Bond Future	0	0	0	0	0.00
12/05/2017	R197 On 01-February-18	301.66	Put	Bond Future	0	0	0	0	0.00
12/05/2017	R202 On 03-August-17			Bond Future	244.62	244.5678	244.6171	244.5678	30,577.00
12/05/2017	R202 On 03-August-17	258.37	Call	Bond Future	0	0	0	0	0.00
12/05/2017	R202 On 03-August-17	258.36	Call	Bond Future	0	0	0	0	0.00
12/05/2017	R202 On 03-August-17	258.35	Call	Bond Future	0	0	0	0	0.00
12/05/2017	R202 On 03-August-17	258.36	Put	Bond Future	13743	14	13743	14	0.00
12/05/2017	R202 On 03-August-17	258.37	Put	Bond Future	13753	14	13753	14	0.00
12/05/2017	R202 On 03-August-17	258.35	Put	Bond Future	13733	14	13733	14	0.00
12/05/2017	R202 On 02-November-17			Bond Future	249.37	249.3142	249.3658	249.3142	0.00
12/05/2017	R202 On 02-November-17	253.89	Call	Bond Future	0	0	0	0	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
12/05/2017	R202 On 02-November-17	253.90	Call	Bond Future	0	0	0	0	0.00
12/05/2017	R202 On 02-November-17	253.91	Call	Bond Future	0	0	0	0	0.00
12/05/2017	R202 On 02-November-17	253.89	Put	Bond Future	4524	5	4524	5	0.00
12/05/2017	R202 On 02-November-17	253.90	Put	Bond Future	4534	5	4534	5	0.00
12/05/2017	R202 On 02-November-17	253.91	Put	Bond Future	4544	5	4544	5	0.00
12/05/2017	R202 On 01-February-18			Bond Future	250.61	250.5607	250.6142	250.5607	0.00
12/05/2017	R202 On 01-February-18	249.06	Call	Bond Future	1554	2	1554	2	0.00
12/05/2017	R202 On 01-February-18	249.07	Call	Bond Future	1544	1	1544	1	0.00
12/05/2017	R202 On 01-February-18	249.08	Call	Bond Future	1534	1	1534	1	0.00
12/05/2017	R202 On 01-February-18	249.07	Put	Bond Future	0	0	0	0	0.00
12/05/2017	R202 On 01-February-18	249.08	Put	Bond Future	0	0	0	0	0.00
12/05/2017	R202 On 01-February-18	249.06	Put	Bond Future	0	0	0	0	0.00
12/05/2017	R203 On 03-August-17			Bond Future	7.08	103.3599	7.0765	103.3599	0.00
12/05/2017	R203 On 03-August-17	4.87	Call	Bond Future	0	0	0	0	0.00
12/05/2017	R203 On 03-August-17	4.89	Call	Bond Future	0	0	0	0	0.00
12/05/2017	R203 On 03-August-17	4.88	Call	Bond Future	0	0	0	0	0.00
12/05/2017	R203 On 03-August-17	4.87	Put	Bond Future	236	0	236	0	0.00
12/05/2017	R203 On 03-August-17	4.88	Put	Bond Future	235	0	235	0	0.00
12/05/2017	R203 On 03-August-17	4.89	Put	Bond Future	234	0	234	0	0.00
12/05/2017	R204 On 03-August-17			Bond Future	7.41	101.7629	7.4143	101.7629	41,363.00
12/05/2017	R204 On 03-August-17	7.75	Call	Bond Future	494	0	494	0	0.00
12/05/2017	R204 On 03-August-17	7.77	Call	Bond Future	515	0	515	0	0.00
12/05/2017	R204 On 03-August-17	7.76	Call	Bond Future	504	0	504	0	0.00
12/05/2017	R204 On 03-August-17	7.75	Put	Bond Future	63	0	63	0	0.00
12/05/2017	R204 On 03-August-17	7.76	Put	Bond Future	61	0	61	0	0.00
12/05/2017	R204 On 03-August-17	7.77	Put	Bond Future	58	0	58	0	0.00
12/05/2017	R204 On 02-November-17			Bond Future	7.33	103.7097	7.3313	103.7097	0.00
12/05/2017	R204 On 02-November-17	7.76	Call	Bond Future	485	0	485	0	0.00
12/05/2017	R204 On 02-November-17	7.74	Call	Bond Future	467	0	467	0	0.00
12/05/2017	R204 On 02-November-17	7.75	Call	Bond Future	476	0	476	0	0.00
12/05/2017	R204 On 02-November-17	7.74	Put	Bond Future	33	0	33	0	0.00
12/05/2017	R204 On 02-November-17	7.75	Put	Bond Future	32	0	32	0	0.00
12/05/2017	R204 On 02-November-17	7.76	Put	Bond Future	30	0	30	0	0.00
12/05/2017	R204 On 01-February-18			Bond Future	7.16	101.6924	7.1611	101.6924	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
12/05/2017	R204 On 01-February-18	7.25	Call	Bond Future	312	0	312	0	0.00
12/05/2017	R204 On 01-February-18	7.27	Call	Bond Future	322	0	322	0	0.00
12/05/2017	R204 On 01-February-18	7.26	Call	Bond Future	317	0	317	0	0.00
12/05/2017	R204 On 01-February-18	7.26	Put	Bond Future	234	0	234	0	0.00
12/05/2017	R204 On 01-February-18	7.27	Put	Bond Future	231	0	231	0	0.00
12/05/2017	R204 On 01-February-18	7.25	Put	Bond Future	238	0	238	0	0.00
12/05/2017	R207 On 03-August-17			Bond Future	7.54	99.7781	7.5426	99.7781	45,809.00
12/05/2017	R207 On 03-August-17	8.19	Call	Bond Future	1428	1	1428	1	51.00
12/05/2017	R207 On 03-August-17	8.39	Call	Bond Future	1836	2	1836	2	0.00
12/05/2017	R207 On 03-August-17	8.41	Call	Bond Future	1878	2	1878	2	0.00
12/05/2017	R207 On 03-August-17	8.40	Call	Bond Future	1857	2	1857	2	0.00
12/05/2017	R207 On 03-August-17	8.39	Put	Bond Future	11	0	11	0	0.00
12/05/2017	R207 On 03-August-17	8.40	Put	Bond Future	10	0	10	0	0.00
12/05/2017	R207 On 03-August-17	8.41	Put	Bond Future	10	0	10	0	0.00
12/05/2017	R207 On 03-August-17	8.19	Put	Bond Future	30	0	30	0	0.00
12/05/2017	R207 On 02-November-17			Bond Future	7.51	101.6868	7.5095	101.6868	0.00
12/05/2017	R207 On 02-November-17	8.05	Call	Bond Future	1168	1	1168	1	0.00
12/05/2017	R207 On 02-November-17	8.04	Call	Bond Future	1152	1	1152	1	0.00
12/05/2017	R207 On 02-November-17	8.03	Call	Bond Future	1135	1	1135	1	0.00
12/05/2017	R207 On 02-November-17	8.04	Put	Bond Future	109	0	109	0	0.00
12/05/2017	R207 On 02-November-17	8.03	Put	Bond Future	112	0	112	0	0.00
12/05/2017	R207 On 02-November-17	8.05	Put	Bond Future	106	0	106	0	0.00
12/05/2017	R207 On 01-February-18			Bond Future	7.45	100.0283	7.4500	100.0283	0.00
12/05/2017	R207 On 01-February-18	7.60	Call	Bond Future	744	1	744	1	0.00
12/05/2017	R207 On 01-February-18	7.61	Call	Bond Future	754	1	754	1	0.00
12/05/2017	R207 On 01-February-18	7.62	Call	Bond Future	765	1	765	1	0.00
12/05/2017	R207 On 01-February-18	7.61	Put	Bond Future	471	0	471	0	0.00
12/05/2017	R207 On 01-February-18	7.62	Put	Bond Future	464	0	464	0	0.00
12/05/2017	R207 On 01-February-18	7.60	Put	Bond Future	479	1	479	1	0.00
12/05/2017	R208 On 03-August-17			Bond Future	7.69	99.3433	7.6913	99.3433	32,228.00
12/05/2017	R208 On 03-August-17	8.30	Call	Bond Future	1941	2	1941	2	0.00
12/05/2017	R208 On 03-August-17	8.32	Call	Bond Future	1994	2	1994	2	0.00
12/05/2017	R208 On 03-August-17	8.31	Call	Bond Future	1967	2	1967	2	0.00
12/05/2017	R208 On 03-August-17	8.30	Put	Bond Future	92	0	92	0	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
12/05/2017	R208 On 03-August-17	8.31	Put	Bond Future	89	0	89	0	0.00
12/05/2017	R208 On 03-August-17	8.32	Put	Bond Future	86	0	86	0	0.00
12/05/2017	R208 On 02-November-17			Bond Future	7.69	97.8418	7.6863	97.8418	0.00
12/05/2017	R208 On 02-November-17	8.18	Call	Bond Future	1655	2	1655	2	0.00
12/05/2017	R208 On 02-November-17	8.20	Call	Bond Future	1700	2	1700	2	0.00
12/05/2017	R208 On 02-November-17	8.19	Call	Bond Future	1678	2	1678	2	0.00
12/05/2017	R208 On 02-November-17	8.19	Put	Bond Future	235	0	235	0	0.00
12/05/2017	R208 On 02-November-17	8.20	Put	Bond Future	229	0	229	0	0.00
12/05/2017	R208 On 02-November-17	8.18	Put	Bond Future	241	0	241	0	0.00
12/05/2017	R208 On 01-February-18			Bond Future	7.67	99.7503	7.6689	99.7503	0.00
12/05/2017	R208 On 01-February-18	7.85	Call	Bond Future	1262	1	1262	1	0.00
12/05/2017	R208 On 01-February-18	7.83	Call	Bond Future	1230	1	1230	1	0.00
12/05/2017	R208 On 01-February-18	7.84	Call	Bond Future	1246	1	1246	1	0.00
12/05/2017	R208 On 01-February-18	7.83	Put	Bond Future	795	1	795	1	0.00
12/05/2017	R208 On 01-February-18	7.84	Put	Bond Future	784	1	784	1	0.00
12/05/2017	R208 On 01-February-18	7.85	Put	Bond Future	773	1	773	1	0.00
12/05/2017	R209 On 03-August-17			Bond Future	9.51	74.0024	9.5076	74.0024	70,903.00
12/05/2017	R209 On 03-August-17	9.44	Call	Bond Future	1639	2	1639	2	0.00
12/05/2017	R209 On 03-August-17	9.43	Call	Bond Future	1608	2	1608	2	0.00
12/05/2017	R209 On 03-August-17	9.45	Call	Bond Future	1671	2	1671	2	0.00
12/05/2017	R209 On 03-August-17	9.44	Put	Bond Future	2099	2	2099	2	0.00
12/05/2017	R209 On 03-August-17	9.45	Put	Bond Future	2062	2	2062	2	0.00
12/05/2017	R209 On 03-August-17	9.43	Put	Bond Future	2136	2	2136	2	0.00
12/05/2017	R209 On 02-November-17			Bond Future	9.55	72.2681	9.5539	72.2681	476.00
12/05/2017	R209 On 02-November-17	10.00	Call	Bond Future	4494	4	4494	4	0.00
12/05/2017	R209 On 02-November-17	9.54	Call	Bond Future	2752	3	2752	3	0.00
12/05/2017	R209 On 02-November-17	9.52	Call	Bond Future	2686	3	2686	3	0.00
12/05/2017	R209 On 02-November-17	10.60	Call	Bond Future	7222	7	7222	7	0.00
12/05/2017	R209 On 02-November-17	8.30	Call	Bond Future	342	0	342	0	2,800.00
12/05/2017	R209 On 02-November-17	9.00	Call	Bond Future	1286	1	1286	1	4,100.00
12/05/2017	R209 On 02-November-17	9.53	Call	Bond Future	2719	3	2719	3	0.00
12/05/2017	R209 On 02-November-17	10.00	Put	Bond Future	1592	2	1592	2	3,360.00
12/05/2017	R209 On 02-November-17	10.60	Put	Bond Future	690	1	690	1	1,300.00
12/05/2017	R209 On 02-November-17	9.00	Put	Bond Future	5150	5	5150	5	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
12/05/2017	R209 On 02-November-17	9.54	Put	Bond Future	2845	3	2845	3	0.00
12/05/2017	R209 On 02-November-17	9.52	Put	Bond Future	2914	3	2914	3	0.00
12/05/2017	R209 On 02-November-17	8.30	Put	Bond Future	9548	10	9548	10	0.00
12/05/2017	R209 On 02-November-17	9.53	Put	Bond Future	2879	3	2879	3	0.00
12/05/2017	R209 On 01-February-18			Bond Future	9.60	73.6777	9.5982	73.6777	0.00
12/05/2017	R209 On 01-February-18	9.71	Call	Bond Future	3837	4	3837	4	0.00
12/05/2017	R209 On 01-February-18	9.72	Call	Bond Future	3872	4	3872	4	0.00
12/05/2017	R209 On 01-February-18	9.73	Call	Bond Future	3907	4	3907	4	0.00
12/05/2017	R209 On 01-February-18	9.71	Put	Bond Future	3100	3	3100	3	0.00
12/05/2017	R209 On 01-February-18	9.73	Put	Bond Future	3039	3	3039	3	0.00
12/05/2017	R209 On 01-February-18	9.72	Put	Bond Future	3069	3	3069	3	0.00
12/05/2017	R210 On 03-August-17			Bond Future	187.29	187.4259	187.2868	187.4259	1,675.00
12/05/2017	R210 On 03-August-17	196.28	Call	Bond Future	0	0	0	0	0.00
12/05/2017	R210 On 03-August-17	196.29	Call	Bond Future	0	0	0	0	0.00
12/05/2017	R210 On 03-August-17	196.30	Call	Bond Future	0	0	0	0	0.00
12/05/2017	R210 On 03-August-17	196.29	Put	Bond Future	9003	9	9003	9	0.00
12/05/2017	R210 On 03-August-17	196.28	Put	Bond Future	8993	9	8993	9	0.00
12/05/2017	R210 On 03-August-17	196.30	Put	Bond Future	9013	9	9013	9	0.00
12/05/2017	R210 On 02-November-17			Bond Future	188.52	188.6635	188.5224	188.6635	0.00
12/05/2017	R210 On 02-November-17	192.07	Call	Bond Future	0	0	0	0	0.00
12/05/2017	R210 On 02-November-17	192.09	Call	Bond Future	0	0	0	0	0.00
12/05/2017	R210 On 02-November-17	192.08	Call	Bond Future	0	0	0	0	0.00
12/05/2017	R210 On 02-November-17	192.08	Put	Bond Future	3558	3	3558	3	0.00
12/05/2017	R210 On 02-November-17	192.09	Put	Bond Future	3568	3	3568	3	0.00
12/05/2017	R210 On 02-November-17	192.07	Put	Bond Future	3548	3	3548	3	0.00
12/05/2017	R210 On 01-February-18			Bond Future	192.30	192.4420	192.2988	192.4420	0.00
12/05/2017	R210 On 01-February-18	192.37	Call	Bond Future	0	0	0	0	0.00
12/05/2017	R210 On 01-February-18	192.38	Call	Bond Future	0	0	0	0	0.00
12/05/2017	R210 On 01-February-18	192.36	Call	Bond Future	0	0	0	0	0.00
12/05/2017	R210 On 01-February-18	192.36	Put	Bond Future	61	0	61	0	0.00
12/05/2017	R210 On 01-February-18	192.38	Put	Bond Future	81	0	81	0	0.00
12/05/2017	R210 On 01-February-18	192.37	Put	Bond Future	71	0	71	0	0.00
12/05/2017	R212 On 03-August-17			Bond Future	149.35	149.3171	149.3472	149.3171	4,858.00
12/05/2017	R212 On 03-August-17	153.34	Call	Bond Future	0	0	0	0	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
12/05/2017	R212 On 03-August-17	153.35	Call	Bond Future	0	0	0	0	0.00
12/05/2017	R212 On 03-August-17	153.36	Call	Bond Future	0	0	0	0	0.00
12/05/2017	R212 On 03-August-17	153.34	Put	Bond Future	3993	4	3993	4	0.00
12/05/2017	R212 On 03-August-17	153.35	Put	Bond Future	4003	4	4003	4	0.00
12/05/2017	R212 On 03-August-17	153.36	Put	Bond Future	4013	4	4013	4	0.00
12/05/2017	R212 On 02-November-17			Bond Future	152.25	152.2151	152.2463	152.2151	0.00
12/05/2017	R212 On 02-November-17	152.41	Call	Bond Future	0	0	0	0	0.00
12/05/2017	R212 On 02-November-17	152.42	Call	Bond Future	0	0	0	0	0.00
12/05/2017	R212 On 02-November-17	152.40	Call	Bond Future	0	0	0	0	0.00
12/05/2017	R212 On 02-November-17	152.40	Put	Bond Future	154	0	154	0	0.00
12/05/2017	R212 On 02-November-17	152.42	Put	Bond Future	174	0	174	0	0.00
12/05/2017	R212 On 02-November-17	152.41	Put	Bond Future	164	0	164	0	0.00
12/05/2017	R212 On 01-February-18			Bond Future	153.24	153.2034	153.2358	153.2034	0.00
12/05/2017	R212 On 01-February-18	154.69	Call	Bond Future	0	0	0	0	0.00
12/05/2017	R212 On 01-February-18	154.71	Call	Bond Future	0	0	0	0	0.00
12/05/2017	R212 On 01-February-18	154.70	Call	Bond Future	0	0	0	0	0.00
12/05/2017	R212 On 01-February-18	154.69	Put	Bond Future	1454	1	1454	1	0.00
12/05/2017	R212 On 01-February-18	154.70	Put	Bond Future	1464	1	1464	1	0.00
12/05/2017	R212 On 01-February-18	154.71	Put	Bond Future	1474	2	1474	2	0.00
12/05/2017	R213 On 03-August-17			Bond Future	9.24	85.8875	9.2411	85.8875	55,673.00
12/05/2017	R213 On 03-August-17	9.33	Call	Bond Future	2112	2	2112	2	0.00
12/05/2017	R213 On 03-August-17	9.35	Call	Bond Future	2188	2	2188	2	0.00
12/05/2017	R213 On 03-August-17	9.34	Call	Bond Future	2150	2	2150	2	0.00
12/05/2017	R213 On 03-August-17	9.34	Put	Bond Future	1489	2	1489	2	0.00
12/05/2017	R213 On 03-August-17	9.35	Put	Bond Future	1461	1	1461	1	0.00
12/05/2017	R213 On 03-August-17	9.33	Put	Bond Future	1519	2	1519	2	0.00
12/05/2017	R213 On 02-November-17			Bond Future	9.29	83.9804	9.2880	83.9804	0.00
12/05/2017	R213 On 02-November-17	9.36	Call	Bond Future	2913	3	2913	3	0.00
12/05/2017	R213 On 02-November-17	9.34	Call	Bond Future	2844	3	2844	3	0.00
12/05/2017	R213 On 02-November-17	9.35	Call	Bond Future	2878	3	2878	3	0.00
12/05/2017	R213 On 02-November-17	9.34	Put	Bond Future	2500	3	2500	3	0.00
12/05/2017	R213 On 02-November-17	9.35	Put	Bond Future	2469	2	2469	2	0.00
12/05/2017	R213 On 02-November-17	9.36	Put	Bond Future	2438	2	2438	2	0.00
12/05/2017	R213 On 01-February-18			Bond Future	9.33	85.6186	9.3337	85.6186	0.00

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12/05/2017	R213 On 01-February-18	9.43	Call	Bond Future	3636	4	3636	4	0.00
12/05/2017	R213 On 01-February-18	9.42	Call	Bond Future	3602	4	3602	4	0.00
12/05/2017	R213 On 01-February-18	9.41	Call	Bond Future	3568	4	3568	4	0.00
12/05/2017	R213 On 01-February-18	9.42	Put	Bond Future	3040	3	3040	3	0.00
12/05/2017	R213 On 01-February-18	9.43	Put	Bond Future	3010	3	3010	3	0.00
12/05/2017	R213 On 01-February-18	9.41	Put	Bond Future	3071	3	3071	3	0.00
12/05/2017	R214 On 03-August-17			Bond Future	9.67	73.6040	9.6735	73.6040	35,526.00
12/05/2017	R214 On 03-August-17	9.51	Call	Bond Future	1421	1	1421	1	0.00
12/05/2017	R214 On 03-August-17	9.53	Call	Bond Future	1480	2	1480	2	0.00
12/05/2017	R214 On 03-August-17	9.52	Call	Bond Future	1450	1	1450	1	0.00
12/05/2017	R214 On 03-August-17	9.51	Put	Bond Future	2580	3	2580	3	0.00
12/05/2017	R214 On 03-August-17	9.53	Put	Bond Future	2495	2	2495	2	0.00
12/05/2017	R214 On 03-August-17	9.52	Put	Bond Future	2537	3	2537	3	0.00
12/05/2017	R214 On 02-November-17			Bond Future	9.72	71.7155	9.7225	71.7155	0.00
12/05/2017	R214 On 02-November-17	9.58	Call	Bond Future	2496	3	2496	3	0.00
12/05/2017	R214 On 02-November-17	9.60	Call	Bond Future	2560	3	2560	3	0.00
12/05/2017	R214 On 02-November-17	9.59	Call	Bond Future	2528	3	2528	3	0.00
12/05/2017	R214 On 02-November-17	9.59	Put	Bond Future	3456	3	3456	3	0.00
12/05/2017	R214 On 02-November-17	9.60	Put	Bond Future	3418	3	3418	3	0.00
12/05/2017	R214 On 02-November-17	9.58	Put	Bond Future	3496	3	3496	3	0.00
12/05/2017	R214 On 01-February-18			Bond Future	9.77	73.1144	9.7708	73.1144	0.00
12/05/2017	R214 On 01-February-18	9.82	Call	Bond Future	3831	4	3831	4	0.00
12/05/2017	R214 On 01-February-18	9.84	Call	Bond Future	3902	4	3902	4	0.00
12/05/2017	R214 On 01-February-18	9.83	Call	Bond Future	3866	4	3866	4	0.00
12/05/2017	R214 On 01-February-18	9.82	Put	Bond Future	3494	3	3494	3	0.00
12/05/2017	R214 On 01-February-18	9.83	Put	Bond Future	3461	3	3461	3	0.00
12/05/2017	R214 On 01-February-18	9.84	Put	Bond Future	3429	3	3429	3	0.00
12/05/2017	R248 On 03-August-17			Bond Future	9.77	94.0190	9.7711	94.0190	69,451.00
12/05/2017	R248 On 03-August-17	9.57	Call	Bond Future	1779	2	1779	2	0.00
12/05/2017	R248 On 03-August-17	9.56	Call	Bond Future	1744	2	1744	2	0.00
12/05/2017	R248 On 03-August-17	9.58	Call	Bond Future	1815	2	1815	2	0.00
12/05/2017	R248 On 03-August-17	9.58	Put	Bond Future	3532	3	3532	3	0.00
12/05/2017	R248 On 03-August-17	9.57	Put	Bond Future	3588	4	3588	4	0.00
12/05/2017	R248 On 03-August-17	9.56	Put	Bond Future	3644	4	3644	4	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
12/05/2017	R248 On 02-November-17			Bond Future	9.82	91.3800	9.8231	91.3800	226.00
12/05/2017	R248 On 02-November-17	9.64	Call	Bond Future	3094	3	3094	3	0.00
12/05/2017	R248 On 02-November-17	9.66	Call	Bond Future	3172	3	3172	3	0.00
12/05/2017	R248 On 02-November-17	9.65	Call	Bond Future	3133	3	3133	3	0.00
12/05/2017	R248 On 02-November-17	9.64	Put	Bond Future	4721	5	4721	5	0.00
12/05/2017	R248 On 02-November-17	9.65	Put	Bond Future	4670	5	4670	5	0.00
12/05/2017	R248 On 02-November-17	9.66	Put	Bond Future	4619	5	4619	5	0.00
12/05/2017	R248 On 01-February-18			Bond Future	9.87	93.1625	9.8744	93.1625	0.00
12/05/2017	R248 On 01-February-18	9.89	Call	Bond Future	4815	5	4815	5	0.00
12/05/2017	R248 On 01-February-18	9.90	Call	Bond Future	4858	5	4858	5	0.00
12/05/2017	R248 On 01-February-18	9.91	Call	Bond Future	4901	5	4901	5	0.00
12/05/2017	R248 On 01-February-18	9.90	Put	Bond Future	4636	5	4636	5	0.00
12/05/2017	R248 On 01-February-18	9.91	Put	Bond Future	4594	5	4594	5	0.00
12/05/2017	R248 On 01-February-18	9.89	Put	Bond Future	4679	5	4679	5	0.00